

SDR Trade Reference ID	Buyside Trade Reference Number	Dealer Name	CDS Product Type	Trade Date	Transaction Type	Notional Value - US Dollars
17816468	9651	BARCLAYS BANK PLC	CDS	10/13/2011	B	1,000,000.00
17816704	10542	BARCLAYS BANK PLC	CDX		S	21,000,000.00
17824901	11880	BNP PARIBAS SA	CDX	10/13/2011	B	1,000,000.00
17824904	11882	BNP PARIBAS SA	CDX	10/13/2011	B	1,000,000.00
17867455	14147	BNP PARIBAS SA	CDX	10/14/2011	S	2,000,000.00
17874755	14729	BNP PARIBAS SA	CDS	10/14/2011	S	5,000,000.00
	18486	CITIBANK NA NEW YORK	CDX	10/18/2011	S	5,000,000.00
17899110	18487	BARCLAYS BANK PLC	CDX	10/18/2011	S	30,000,000.00
17899124	19386	BARCLAYS BANK PLC	CDX	10/18/2011	B	1,000,000.00
17899142	19452	CREDIT SUISSE INTERNATIONA	CDS	10/18/2011	S	3,000,000.00
17928667	23213	BARCLAYS BANK PLC	CDX	10/19/2011	B	25,000,000.00
18034237	31298	BARCLAYS BANK PLC	CDX	10/24/2011	B	25,000,000.00
18047206	32925	BARCLAYS BANK PLC	CDX	10/25/2011	S	25,000,000.00
	40799	BNP PARIBAS SA	CDX	10/28/2011	S	5,000,000.00
	40804	BNP PARIBAS SA	CDX	10/28/2011	S	1,000,000.00
	427249	Deutsche Bank London Branch	CDX		B	25,000,000.00
	427258	Deutsche Bank London Branch	CDX		B	25,000,000.00
	429611	Deutsche Bank London Branch	CDS		B	5,000,000.00
	429725	Deutsche Bank London Branch	CDS		S	5,000,000.00
12462843	432168	Deutsche Bank London Branch	CDS		B	2,000,000.00
	432246	Deutsche Bank London Branch	CDX		B	25,000,000.00
	432482	Deutsche Bank London Branch	CDS		B	10,000,000.00
	433262	Deutsche Bank London Branch	CDX		S	25,000,000.00
	434065	Deutsche Bank London Branch	CDX		S	25,000,000.00
	434449	Deutsche Bank London Branch	CDX		S	25,000,000.00
12371786	434576	Deutsche Bank London Branch	CDS		S	5,000,000.00
	436135	Deutsche Bank London Branch	CDX		B	25,000,000.00
	436623	Deutsche Bank London Branch	CDS		S	10,000,000.00
	436718	Deutsche Bank London Branch	CDX		S	25,000,000.00
	437230	Deutsche Bank London Branch	CDX		B	10,000,000.00
	437246	Deutsche Bank London Branch	CDX		S	10,000,000.00
	438495	Deutsche Bank London Branch	CDX		B	25,000,000.00
	439342	Deutsche Bank London Branch	CDX		B	5,000,000.00
	439348	Deutsche Bank London Branch	CDX		B	25,000,000.00
	439838	Deutsche Bank London Branch	CDX		S	5,000,000.00
12371788	439842	Deutsche Bank London Branch	CDS		S	5,000,000.00
	440124	Deutsche Bank London Branch	CDX		S	25,000,000.00
	440845	Deutsche Bank London Branch	CDX		S	25,000,000.00
	441612	Deutsche Bank London Branch	CDS		B	5,000,000.00
	441701	Deutsche Bank London Branch	CDX		B	25,000,000.00
	441703	Deutsche Bank London Branch	CDX		B	25,000,000.00

Exhibit A

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	441778	Deutsche Bank London Branch CDX	10/20/2010	S	25,000,000.00
	441820	Deutsche Bank London Branch CDX	10/27/2010	B	25,000,000.00
12375321	441836	Deutsche Bank London Branch CDX	10/27/2010	B	25,000,000.00
	442112	Deutsche Bank London Branch CDX	10/29/2010	B	5,000,000.00
12367392	442143	Deutsche Bank London Branch CDS	10/29/2010	B	5,000,000.00
	442390	Deutsche Bank London Branch CDX	10/29/2010	B	5,000,000.00
12367418	442592	BNP PARIBAS SA CDS	10/29/2010	S	5,000,000.00
12376714	442601	Deutsche Bank London Branch CDX	10/29/2010	B	5,000,000.00
	442991	Deutsche Bank London Branch CDX	10/29/2010	B	25,000,000.00
12374723	443019	BNP PARIBAS SA CDS	10/29/2010	B	5,000,000.00
	443034	Deutsche Bank London Branch CDX	10/29/2010	S	25,000,000.00
12375046	443248	BNP PARIBAS SA CDS	10/29/2010	B	5,000,000.00
	443950	Deutsche Bank London Branch CDX	10/29/2010	S	25,000,000.00
12376731	443954	BNP PARIBAS SA CDX	10/29/2010	S	5,000,000.00
12376894	443991	Deutsche Bank London Branch CDS	10/29/2010	B	10,000,000.00
12376931	443996	BNP PARIBAS SA CDS	10/29/2010	S	5,000,000.00
	444116	Deutsche Bank London Branch CDX	10/29/2010	B	5,000,000.00
	444666	Deutsche Bank London Branch CDX	10/29/2010	B	5,000,000.00
	444686	Deutsche Bank London Branch CDS	10/29/2010	S	5,000,000.00
12384701	444716	Deutsche Bank London Branch CDS	10/29/2010	B	10,000,000.00
12384718	444719	BNP PARIBAS SA CDS	10/29/2010	S	5,000,000.00
12384805	444723	BNP PARIBAS SA CDS	10/29/2010	S	5,000,000.00
	446088	Deutsche Bank London Branch CDX	10/29/2010	B	25,000,000.00
	446094	Deutsche Bank London Branch CDX	10/29/2010	B	50,000,000.00
	446385	Deutsche Bank London Branch CDS	10/29/2010	B	5,000,000.00
	446489	Deutsche Bank London Branch CDX	10/29/2010	B	50,000,000.00
	446569	Deutsche Bank London Branch CDX	10/29/2010	S	50,000,000.00
	447637	Deutsche Bank London Branch CDX	10/29/2010	S	50,000,000.00
12532649	448180	Deutsche Bank London Branch CDS	10/29/2010	B	5,000,000.00
	448207	Deutsche Bank London Branch CDX	10/29/2010	S	10,000,000.00
12463244	448737	BNP PARIBAS SA CDS	10/29/2010	S	2,000,000.00
	448810	Deutsche Bank London Branch CDS	10/29/2010	B	2,000,000.00
12463260	448822	Deutsche Bank London Branch CDS	10/29/2010	B	2,000,000.00
12463277	448834	BNP PARIBAS SA CDS	10/29/2010	S	2,000,000.00
	449809	Deutsche Bank London Branch CDX	10/29/2010	S	15,000,000.00
12476509	449935	Deutsche Bank London Branch CDX	10/29/2010	B	25,000,000.00
	450991	Deutsche Bank London Branch CDX	10/29/2010	S	5,000,000.00
	450993	Deutsche Bank London Branch CDX	10/29/2010	S	5,000,000.00
	450997	Deutsche Bank London Branch CDX	10/29/2010	S	5,000,000.00
12476775	451001	Deutsche Bank London Branch CDS	10/29/2010	S	2,000,000.00
12476786	451004	BNP PARIBAS SA CDS	10/29/2010	B	2,000,000.00
12476608	451006	BNP PARIBAS SA CDX	10/29/2010	S	25,000,000.00
	451011	Deutsche Bank London Branch CDX	10/29/2010	S	25,000,000.00
	451013	Deutsche Bank London Branch CDX	10/29/2010	B	25,000,000.00
	451020	Deutsche Bank London Branch CDS	10/29/2010	S	2,000,000.00
	451215	Deutsche Bank London Branch CDX	10/29/2010	S	5,000,000.00

	451350	Deutsche Bank London Branch CDS	10/27/2010	S	3,000,000.00
	451675	Deutsche Bank London Branch CDS	10/27/2010	S	5,000,000.00
	451736	Deutsche Bank London Branch CDX	10/27/2010	B	5,000,000.00
12566774	451774	Deutsche Bank London Branch CDS	10/27/2010	B	5,000,000.00
12560427	451944	Deutsche Bank London Branch CDX	10/27/2010	B	5,000,000.00
	452036	Deutsche Bank London Branch CDX	10/27/2010	S	5,000,000.00
12533005	452710	Deutsche Bank London Branch CDX	10/29/2010	S	5,000,000.00
12533029	452715	BNP PARIBAS SA CDX	10/29/2010	B	5,000,000.00
12532686	453143	BNP PARIBAS SA CDS	10/29/2010	S	5,000,000.00
12539148	453568	Deutsche Bank London Branch CDX	10/29/2010	B	25,000,000.00
12539135	453897	BNP PARIBAS SA CDX	10/29/2010	S	25,000,000.00
12566226	454013	BNP PARIBAS SA CDX	10/29/2010	S	5,000,000.00
12543768	454037	Deutsche Bank London Branch CDS	10/29/2010	S	10,000,000.00
12543789	454039	BNP PARIBAS SA CDS	10/29/2010	B	10,000,000.00
	454846	Deutsche Bank London Branch CDS	10/29/2010	B	3,000,000.00
12562798	455007	Deutsche Bank London Branch CDX	10/29/2010	B	5,000,000.00
12560751	455456	BNP PARIBAS SA CDS	11/1/2010	S	5,000,000.00
12561546	455633	Deutsche Bank London Branch CDX	11/1/2010	S	50,000,000.00
12561565	455635	BNP PARIBAS SA CDX	11/1/2010	B	50,000,000.00
	455649	Deutsche Bank London Branch CDX	11/1/2010	B	25,000,000.00
12562922	455789	BNP PARIBAS SA CDX	11/1/2010	S	5,000,000.00
	456487	Deutsche Bank London Branch CDX	11/1/2010	S	25,000,000.00
12566850	456543	Deutsche Bank London Branch CDX	11/1/2010	S	25,000,000.00
12566797	456599	BNP PARIBAS SA CDS	11/1/2010	S	5,000,000.00
12566880	456604	BNP PARIBAS SA CDX	11/1/2010	B	25,000,000.00
	456693	Deutsche Bank London Branch CDS	11/1/2010	S	5,000,000.00
	457216	Deutsche Bank London Branch CDS	11/2/2010	S	2,000,000.00
	457441	Deutsche Bank London Branch CDX	11/2/2010	B	15,000,000.00
	458192	Deutsche Bank London Branch CDS	11/2/2010	B	2,000,000.00
12575896	458194	Deutsche Bank London Branch CDX	11/2/2010	B	10,000,000.00
12575313	458205	Deutsche Bank London Branch CDS	11/2/2010	B	5,000,000.00
12575347	458208	BNP PARIBAS SA CDS	11/2/2010	S	5,000,000.00
12575927	458589	BNP PARIBAS SA CDX	11/2/2010	S	10,000,000.00
	458633	Deutsche Bank London Branch CDS	11/2/2010	B	5,000,000.00
12603349	460721	BNP PARIBAS SA CDX	11/3/2010	B	15,000,000.00
12742457	475619	BNP PARIBAS SA CDS	11/15/2010	B	2,000,000.00
12777065	481399	BNP PARIBAS SA CDS	11/17/2010	S	5,000,000.00
12819230	482344	BNP PARIBAS SA CDS	11/18/2010	B	2,000,000.00
12819264	482404	BNP PARIBAS SA CDS	11/18/2010	B	2,000,000.00
12821161	482871	BNP PARIBAS SA CDS	11/18/2010	B	5,000,000.00
12822948	483083	BNP PARIBAS SA CDS	11/18/2010	S	5,000,000.00
12849776	485863	Deutsche Bank London Branch CDX	11/22/2010	S	10,000,000.00
12902148	487352	BNP PARIBAS SA CDX	11/22/2010	B	10,000,000.00
12916954	488424	Deutsche Bank London Branch CDX	11/23/2010	B	10,000,000.00
12917244	488658	BNP PARIBAS SA CDS	11/23/2010	B	5,000,000.00
12917313	488663	BNP PARIBAS SA CDS	11/23/2010	B	5,000,000.00



12925002	488787	BNP PARIBAS SA	CDS	11/23/2010	B	10,000,000.00
12925655	489285	BNP PARIBAS SA	CDS	11/23/2010	B	5,000,000.00
12925663	489639	BNP PARIBAS SA	CDS	11/23/2010	B	5,000,000.00
	490366	BNP PARIBAS SA	CDX	11/22/2010	S	25,000,000.00
12936178	490535	BNP PARIBAS SA	CDX	11/24/2010	B	10,000,000.00
12936592	491527	BNP PARIBAS SA	CDX	11/24/2010	B	15,000,000.00
12979529	497440	BNP PARIBAS SA	CDS	11/30/2010	S	5,000,000.00
13038990	501836	BNP PARIBAS SA	CDS	12/2/2010	B	2,000,000.00
13072577	506021	BNP PARIBAS SA	CDS	12/7/2010	B	3,000,000.00
13079663	506823	Deutsche Bank London Branch	CDX	12/7/2010	S	5,000,000.00
13074892	506828	BNP PARIBAS SA	CDS	12/7/2010	B	5,000,000.00
13079126	508187	BNP PARIBAS SA	CDS	12/7/2010	B	3,000,000.00
13175456	518619	BNP PARIBAS SA	CDS	12/14/2010	B	2,000,000.00
13189126	523705	BARCLAYS BANK PLC	CDS	12/15/2010	S	5,000,000.00
13192006	524366	BARCLAYS BANK PLC	CDS	12/16/2010	B	5,000,000.00
13212120	529150	BARCLAYS BANK PLC	CDS	12/20/2010	B	5,000,000.00
13253868	531258	BARCLAYS BANK PLC	CDS	12/21/2010	S	5,000,000.00
13326779	544941	BNP PARIBAS SA	CDS	01/04/2011	B	5,000,000.00
13384776	549547	BARCLAYS BANK PLC	CDX	01/06/2011	B	10,000,000.00
13413634	555483	BNP PARIBAS SA	CDS	01/11/2011	S	1,000,000.00
13421688	556938	BNP PARIBAS SA	CDS	01/12/2011	B	2,000,000.00
13421804	557055	BNP PARIBAS SA	CDS	01/12/2011	B	2,000,000.00
13550257	569287	BARCLAYS BANK PLC	CDS	01/20/2011	S	5,000,000.00
13550271	569294	BARCLAYS BANK PLC	CDS	01/20/2011	S	5,000,000.00
13554562	569991	BNP PARIBAS SA	CDS	01/20/2011	B	2,000,000.00
13571486	570915	BARCLAYS BANK PLC	CDS	01/21/2011	B	2,000,000.00
13575986	571268	BARCLAYS BANK PLC	CDX	01/21/2011	S	15,000,000.00
13572151	571478	BNP PARIBAS SA	CDS	01/21/2011	B	3,000,000.00
13572163	571480	BNP PARIBAS SA	CDS	01/21/2011	B	2,000,000.00
13662265	580627	Deutsche Bank London Branch	CDX	01/27/2011	S	15,000,000.00
13686308	582596	BARCLAYS BANK PLC	CDX	01/28/2011	S	2,000,000.00
13698685	584867	BARCLAYS BANK PLC	CDX	01/31/2011	S	2,000,000.00
14030202	621123	BARCLAYS BANK PLC	CDX	02/22/2011	S	2,000,000.00
14030212	621271	BARCLAYS BANK PLC	CDX	02/22/2011	S	1,000,000.00
14156767	630515	BNP PARIBAS SA	CDS	02/28/2011	S	5,000,000.00
14167881	632468	BARCLAYS BANK PLC	CDX	03/01/2011	S	2,000,000.00
14197035	634984	BARCLAYS BANK PLC	CDX	03/02/2011	S	2,000,000.00
14197854	636598	Deutsche Bank London Branch	CDX	03/02/2011	S	2,000,000.00
14227466	640576	BARCLAYS BANK PLC	CDX	03/04/2011	S	2,000,000.00
14229741	641446	BNP PARIBAS SA	CDS	03/04/2011	B	2,000,000.00
14238247	642787	BARCLAYS BANK PLC	CDS	03/07/2011	S	2,000,000.00
14248762	645705	BNP PARIBAS SA	CDS	03/08/2011	B	5,000,000.00
14293472	650211	BARCLAYS BANK PLC	CDS	03/10/2011	S	5,000,000.00
14293484	650363	BNP PARIBAS SA	CDS	03/10/2011	S	3,000,000.00
14293566	650451	BARCLAYS BANK PLC	CDS	03/10/2011	S	2,000,000.00
14314963	653511	CREDIT SUISSE INTERNATIONA	CDX	03/11/2011	S	25,000,000.00
14321950	654944	BNP PARIBAS SA	CDS	03/14/2011	S	2,000,000.00

14372695	658389	BARCLAYS BANK PLC	CDS	03/15/2011	S	2,000,000.00
14372873	658396	BARCLAYS BANK PLC	CDS	03/15/2011	S	2,000,000.00
14372672	658399	BARCLAYS BANK PLC	CDS	03/15/2011	S	2,000,000.00
14379306	659330	BARCLAYS BANK PLC	CDS	03/15/2011	S	2,000,000.00
14388939	660516	BARCLAYS BANK PLC	CDX	03/16/2011	B	2,000,000.00
14383847	661516	BARCLAYS BANK PLC	CDS	03/16/2011	S	1,000,000.00
14383883	661552	UBS AG	CDS	03/16/2011	S	1,000,000.00
14400062	663227	CITIBANK NA NEW YORK	CDS	03/17/2011	B	1,000,000.00
14404880	663675	BARCLAYS BANK PLC	CDX	03/17/2011	B	1,000,000.00
14404812	663908	BNP PARIBAS SA	CDX	03/17/2011	S	2,000,000.00
14417474	666882	BARCLAYS BANK PLC	CDS	03/18/2011	B	2,000,000.00
14414893	666898	BARCLAYS BANK PLC	CDS	03/18/2011	B	1,000,000.00
14427278	667032	Deutsche Bank London Branch	CDX	03/21/2011	S	2,000,000.00
14445648	668545	BARCLAYS BANK PLC	CDX	03/22/2011	S	2,000,000.00
14449255	669688	BARCLAYS BANK PLC	CDS	03/22/2011	B	2,000,000.00
14481908	671783	BARCLAYS BANK PLC	CDX	03/23/2011	S	2,000,000.00
	672619	UBS AG	CDS	03/23/2011	B	2,000,000.00
	672624	UBS AG	CDS	03/24/2011	S	2,000,000.00
14521990	676250	UBS AG	CDS	03/28/2011	B	3,000,000.00
	677016	UBS AG	CDS	03/25/2011	B	2,000,000.00
	677020	UBS AG	CDS	03/28/2011	S	2,000,000.00
14727004	698329	BARCLAYS BANK PLC	CDX	04/12/2011	S	2,000,000.00
14726526	698474	UBS AG	CDX	04/12/2011	B	2,000,000.00
14761660	701242	BARCLAYS BANK PLC	CDX	04/14/2011	B	2,000,000.00
14833602	706249	UBS AG	CDS	04/19/2011	B	2,000,000.00
14833595	706253	UBS AG	CDS	04/19/2011	B	2,000,000.00
14836503	707543	BARCLAYS BANK PLC	CDX	04/19/2011	S	2,000,000.00
14842621	707962	UBS AG	CDS	04/20/2011	B	2,000,000.00
14842737	708505	UBS AG	CDS	04/20/2011	B	3,000,000.00
14914191	715235	UBS AG	CDS	04/28/2011	S	5,000,000.00
14919723	717754	BARCLAYS BANK PLC	CDX	04/29/2011	S	25,000,000.00
14925050	718749	CITIBANK NA NEW YORK	CDX	05/02/2011	S	2,000,000.00
14938164	720040	BARCLAYS BANK PLC	CDX	05/03/2011	S	1,000,000.00
14938270	720093	BARCLAYS BANK PLC	CDX	05/03/2011	S	1,000,000.00
14965261	722024	BNP PARIBAS SA	CDX	05/04/2011	S	2,000,000.00
14999372	725283	BARCLAYS BANK PLC	CDX	05/06/2011	S	1,000,000.00
14999378	725288	BARCLAYS BANK PLC	CDX	05/06/2011	S	1,000,000.00
15034085	729852	UBS AG	CDS	05/11/2011	S	3,000,000.00
15085965	736852	BARCLAYS BANK PLC	CDX	05/16/2011	S	1,000,000.00
15095689	739451	CITIBANK NA NEW YORK	CDS	05/17/2011	S	1,000,000.00
15133256	740080	UBS AG	CDX	05/18/2011	B	2,000,000.00
15133157	740733	UBS AG	CDS	05/18/2011	S	3,000,000.00
15133271	740767	UBS AG	CDX	05/18/2011	S	10,000,000.00
15146126	742635	CITIBANK NA NEW YORK	CDS	05/19/2011	B	1,000,000.00
15175021	745864	BNP PARIBAS SA	CDX	05/23/2011	S	20,000,000.00
15171788	746215	UBS AG	CDS	05/23/2011	S	5,000,000.00
15187549	747832	CITIBANK NA NEW YORK	CDX	05/24/2011	S	10,000,000.00

15357034	762249	UBS AG	CDS	06/06/2011	B	2,000,000.00
15357041	762254	UBS AG	CDS	06/06/2011	B	1,000,000.00
15403026	767710	BARCLAYS BANK PLC	CDX	06/08/2011	S	14,400,000.00
15403005	768185	UBS AG	CDS	06/08/2011	S	5,000,000.00
15405917	769271	Deutsche Bank London Branch	CDX	06/09/2011	S	4,800,000.00
15405926	769274	Deutsche Bank London Branch	CDX	06/09/2011	S	2,400,000.00
15405933	769276	Deutsche Bank London Branch	CDX	06/09/2011	B	3,000,000.00
15405944	769280	Deutsche Bank London Branch	CDX	06/09/2011	B	1,500,000.00
15411137	770226	Deutsche Bank London Branch	CDX	06/09/2011	S	14,440,000.00
15406098	770291	UBS AG	CDS	06/09/2011	B	1,000,000.00
15428553	773189	BARCLAYS BANK PLC	CDX	06/10/2011	S	1,000,000.00
15478816	776451	BNP PARIBAS SA	CDX	06/13/2011	S	24,300,000.00
15492365	778269	UBS AG	CDS	06/14/2011	B	5,000,000.00
15523018	783690	CITIBANK NA NEW YORK	CDS	06/16/2011	B	2,000,000.00
15528935	784043	UBS AG	CDS	06/17/2011	S	5,000,000.00
15531123	784871	UBS AG	CDS	06/17/2011	S	1,000,000.00
15577474	788883	UBS AG	CDX	06/21/2011	S	8,500,000.00
15583941	790220	UBS AG	CDS	06/22/2011	B	2,000,000.00
15633183	793505	UBS AG	CDX	06/24/2011	S	5,000,000.00
15653884	796410	CITIBANK NA NEW YORK	CDX	06/27/2011	S	10,000,000.00
15667736	798290	UBS AG	CDX	06/28/2011	S	10,000,000.00
15667741	799174	UBS AG	CDX	06/28/2011	S	10,000,000.00
15677244	800560	UBS AG	CDS	06/29/2011	B	1,000,000.00
15747096	807391	BNP PARIBAS SA	CDX	07/05/2011	B	1,000,000.00
15753144	808247	UBS AG	CDX	07/06/2011	S	15,000,000.00
15751115	809135	BARCLAYS BANK PLC	CDX	07/05/2011	S	10,800,000.00
15813443	815913	BARCLAYS BANK PLC	CDX	07/11/2011	B	5,000,000.00
15883829	820344	BNP PARIBAS SA	CDX	07/13/2011	S	1,000,000.00
15883832	820403	BNP PARIBAS SA	CDX	07/13/2011	B	2,000,000.00
15921724	821948	UBS AG	CDS	07/14/2011	B	2,000,000.00
	823229	BARCLAYS BANK PLC	CDX	07/14/2011	B	1,000,000.00
15998167	828249	BARCLAYS BANK PLC	CDS	07/19/2011	B	2,000,000.00
16043074	832460	Deutsche Bank London Branch	CDX	07/21/2011	S	2,000,000.00
16095903	834088	BARCLAYS BANK PLC	CDS	07/22/2011	B	2,000,000.00
16097460	834520	Deutsche Bank London Branch	CDX	07/22/2011	S	16,800,000.00
16105365	835625	BARCLAYS BANK PLC	CDX	07/25/2011	B	15,000,000.00
16105346	835643	BNP PARIBAS SA	CDX	07/25/2011	S	15,000,000.00
16163720	841653	BNP PARIBAS SA	CDS	07/28/2011	B	5,000,000.00
16228085	846693	CITIBANK NA NEW YORK	CDX	08/01/2011	B	2,000,000.00
16241727	848647	BARCLAYS BANK PLC	CDX	08/02/2011	B	1,000,000.00
16241738	849287	UBS AG	CDS	08/02/2011	B	1,000,000.00
16248882	850376	BARCLAYS BANK PLC	CDX	08/02/2011	S	1,200,000.00
16283917	852329	BARCLAYS BANK PLC	CDS	08/03/2011	B	2,000,000.00
16299311	853890	UBS AG	CDX	08/04/2011	S	5,000,000.00
16300935	853892	BARCLAYS BANK PLC	CDX	08/04/2011	S	20,000,000.00
16299339	855077	UBS AG	CDX	08/04/2011	S	25,000,000.00
16374526	859738	UBS AG	CDX	08/08/2011	S	5,000,000.00



16374561	859779	UBS AG	CDX	08/08/2011	S	10,000,000.00
16374489	859791	BNP PARIBAS SA	CDX	08/08/2011	S	5,000,000.00
16405738	861551	BARCLAYS BANK PLC	CDS	08/09/2011	B	1,000,000.00
16423116	863870	UBS AG	CDS	08/09/2011	B	2,000,000.00
16458079	866646	BARCLAYS BANK PLC	CDS	08/10/2011	B	5,000,000.00
16458083	867508	BARCLAYS BANK PLC	CDS	08/10/2011	B	5,000,000.00
16456378	867769	BARCLAYS BANK PLC	CDX	08/10/2011	S	5,000,000.00
16483647	869465	UBS AG	CDX	08/11/2011	S	10,000,000.00
16483711	870537	UBS AG	CDX	08/11/2011	B	6,400,000.00
16483759	870575	UBS AG	CDX	08/11/2011	B	4,000,000.00
	870841	UBS AG	CDX	08/08/2011	B	5,000,000.00
	870843	UBS AG	CDX	08/11/2011	S	5,000,000.00
16539409	871963	BARCLAYS BANK PLC	CDX	08/12/2011	S	38,100,000.00
	872332	UBS AG	CDS	08/03/2011	S	2,000,000.00
	872336	UBS AG	CDS	08/12/2011	B	2,000,000.00
16556065	873864	CITIBANK NA NEW YORK	CDX	08/15/2011	S	25,000,000.00
16556005	873930	BARCLAYS BANK PLC	CDX	08/15/2011	S	15,000,000.00
16556016	873932	BARCLAYS BANK PLC	CDX	08/15/2011	S	10,000,000.00
16571845	875311	BNP PARIBAS SA	CDX	08/16/2011	S	1,000,000.00
16699918	884635	CITIBANK NA NEW YORK	CDX	08/22/2011	S	4,300,000.00
16763975	889688	BARCLAYS BANK PLC	CDS	08/24/2011	B	2,000,000.00
16895216	903590	CITIBANK NA NEW YORK	CDX	09/01/2011	S	12,500,000.00
16953600	908285	CITIBANK NA NEW YORK	CDS	09/06/2011	S	5,000,000.00
16980412	910730	BARCLAYS BANK PLC	CDX	09/07/2011	S	17,000,000.00
16994150	912749	CITIBANK NA NEW YORK	CDX	09/08/2011	S	5,000,000.00
16997126	913910	BARCLAYS BANK PLC	CDX	09/08/2011	S	5,000,000.00
17065336	918232	BARCLAYS BANK PLC	CDX	09/12/2011	B	1,000,000.00
17071332	918427	CREDIT SUISSE INTERNATIONA	CDS	09/12/2011	S	5,000,000.00
17116800	925146	CITIBANK NA NEW YORK	CDS	09/14/2011	B	2,000,000.00
17118917	925475	CITIBANK NA NEW YORK	CDS	09/14/2011	B	2,000,000.00
17118896	925817	CITIBANK NA NEW YORK	CDS	09/14/2011	B	5,000,000.00
17135829	928095	BARCLAYS BANK PLC	CDX	09/15/2011	S	5,000,000.00
17179430	930263	CITIBANK NA NEW YORK	CDX	09/16/2011	S	10,000,000.00
17208203	932418	CREDIT SUISSE INTERNATIONA	CDX	09/19/2011	B	25,000,000.00
17207007	932599	CITIBANK NA NEW YORK	CDS	09/16/2011	S	4,000,000.00
17208806	932671	BARCLAYS BANK PLC	CDS	09/19/2011	S	1,000,000.00
17290533	939973	BARCLAYS BANK PLC	CDX	09/22/2011	S	15,000,000.00
17290623	939977	BARCLAYS BANK PLC	CDX	09/22/2011	S	10,000,000.00
17389463	945023	BARCLAYS BANK PLC	CDX	09/26/2011	S	1,000,000.00
17378559	945655	BARCLAYS BANK PLC	CDS	09/26/2011	S	5,000,000.00
17387587	946064	CITIBANK NA NEW YORK	CDS	09/26/2011	B	11,000,000.00
17551866	957905	BARCLAYS BANK PLC	CDX	09/30/2011	B	1,000,000.00
17572833	960873	BARCLAYS BANK PLC	CDX	10/03/2011	B	10,000,000.00
17590601	962517	BARCLAYS BANK PLC	CDS	10/04/2011	S	2,000,000.00
17630272	966008	BARCLAYS BANK PLC	CDX	10/05/2011	S	25,000,000.00
17647899	967967	CITIBANK NA NEW YORK	CDX	10/06/2011	S	50,000,000.00